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FIA

INTERNATIONAL REPORT

MAY 1987

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INTERNATIONAL VOLUME & OPEN INTEREST

Contact: Toby Taylor
202-466-5460

	VOLUME MAY 1986	VOLUME MAY 1987	OPEN INTEREST MAY 1986	OPEN INTEREST MAY 1987
Potatoes	16,295	10,306		
Early Potatoes	187	492		
Cattle		32		
Pigmeat	701			
Early Pigs		98		
Soyameal	6,261	5,570		
BIFFEX	4,684	9,500		
GAFTA	28,128	25,998		
Ocean Freight Index	2,768	956		
FNCI		3,326		
INTEX	2,768	4,282		
Crude Oil		5		
Gasoil	64,553	64,726		
Heavy Fuel Oil		169		
Gasoline		493		
IPE	64,553	65,393		
Cocoa	61,101	56,369		
Robusta	100,010	64,151		
Sugar (FOB)	66,110	51,884		
LONDON COMMODITY EXCH	227,221	172,404		

	VOLUME MAY 1986	VOLUME MAY 1987	OPEN INTEREST MAY 1986	OPEN INTEREST MAY 1987
FT Index	10,803	24,138		
Three Mth Pound (1/2M)	68,198	119,318		
Short Gilt	4,449			
Twenty Yr Gilt	179,852	620,005		
Deutschemark	1,079	575		
Eurodollar	96,513	157,498		
Dollar Mark	50			
T-Bond	166,195	130,849		
Sterling Currency	3,397	2,067		
Swiss Franc	1,074	526		
Yen	148	949		
Eurodollar Option	1,938	5,859		
FTSE Option		609		
T-Bond Option	9,072	3,555		
Gilt Option	32,028	82,643		
Dollar/Mark Option	138	1,341		
Pound/Dollar Option	10,407	2,251		
LIFFE	585,341	1,152,183		
3 Month Treasury Bill		5,563		3,733
French Gov't Bond		580,257		87,813
MATIF		585,820		91,546
Canadian T-Bill Opt.		430		675
Canadian L-T Bonds Opt.	26,346	53,652	27,213	29,329
Gold Option	18,455	45,839	27,236	43,024
MONTREAL EXCHANGE	44,801	99,921	54,449	73,028

	VOLUME MAY 1986	VOLUME MAY 1987	OPEN INTEREST MAY 1986	OPEN INTEREST MAY 1987
U.S. Dollar		2,366		1,353
Prime Commercial Paper		0		255
NZ Crossbred Wool		443		1,259
5-yr Govt Stock Futures		18,932		6,441
New Zealand Wheat		0		0
90 Day Bank Bill		3,168		2,028
Barclays Share Index		12,580		2,266
NEW ZEALAND FUTURES EXCH		37,489		13,602
Sugar		26,790		28,635
Coffee		341		471
Cocoa		241		315
PARIS FUTURES EXCHANGE		27,372		29,421
Eurodollar	33,408	98,745	7,138	11,158
Deutschemark	16,399	5,776	1,813	496
Japanese Yen	12,781	5,332	1,762	596
British Pound		1,127		399
Nikkei Stock Average		21,409		5,789
US T-Bond		1,844		219
Gold	133	0		0
SIMEX	62,721	134,233	10,713	18,657
All Ords. Index	43,865	63,507	7,836	15,569
Bank Bills 90 Day	94,697	162,126	24,465	41,500
US Dollars	4,654	1,243	1,702	759
Aust T-Bond 10 year	110,671	167,292	20,619	34,655
US T-Bond		140		4,994
Eurodollar		17		32,603
Gold		204		150,964
Greasy Wool	130	2	303	14
Live Cattle (Cash Set)	82	152	54	468
Wool (Cash Set)		22		126
Bank Bill Options	3,664	4,072		
US Dollar Options	68	0		
Aust 10-Yr Bond Option	13,546	36,755		
All Ords Options	1,980	14,053		
SYDNEY FUTURES EXCHANGE	273,357	449,585	54,979	281,652

	VOLUME MAY 1986	VOLUME MAY 1987	OPEN INTEREST MAY 1986	OPEN INTEREST MAY 1987
Canadian T-Bill 91 Day	1,267		540	
Long Canadian Bonds	40		48	
TSE 300 Composite Index	14,418	4,836	871	124
TSE 300 Spot Index		3,874		
Warrants				
US Dollar				
Bond Option	3,491	3,988	3,643	3,409
Silver Option	353	4,930	2,903	5,753
TORONTO FUTURES EXCHANGE	19,569	17,628	8,005	9,286
Alberta Barley		2		1
Wheat	14,449	16,932	2,792	5,067
Oats	1,748	6,415	518	1,599
Thunder Bay Barley	25,211	30,852	8,109	11,167
Rye	10,043	11,385	3,039	4,441
Flax Seed	13,664	26,593	6,137	7,161
Rape Seed	107,774	143,831	23,154	28,664
Gold	36	6	19	17
Silver	7	6	42	24
WINNIPEG COMMODITY EXCH	172,932	236,022	43,810	58,141
Gold	61,877	182,190	47,205	118,902
Silver	44,773	256,254	46,279	88,925
Platinum	104,714	188,279	54,472	117,390
Rubber	134,281	28,975	41,752	24,092
Cotton Yarn	15,935	137,953	5,884	39,634
Woolen Yarn	553	697	34	232
TOKYO COMM EX INDUSTRY	362,133	794,348	195,626	389,175
American Soybeans	247,045	316,891	129,191	114,008
Chinese Soybeans	17,427	1,083	7,668	397
Red Beans	116,598	261,123	32,792	73,673
TOKYO GRAIN EXCHANGE	381,070	579,097	169,651	188,078
Yen Gov't Bond	598,985	1,532,583	84,134	116,866
TOKYO STOCK EXCHANGE	598,985	1,532,583	84,134	116,866

	VOLUME MAY 1986	VOLUME MAY 1987	OPEN INTEREST MAY 1986	OPEN INTEREST MAY 1987
Domestic Soybeans	2	2		
Red Beans	19,427	15,643	5,426	6,046
White Beans	2	2		
Potato Starch	2	2		
Imported Soybeans	32,949	10,353	4,959	2,641
HOKKAIDO GRAIN EXCH	52,382	26,002	10,385	8,687
White Beans		2		
Red Beans	22,898	36,332	2,120	6,180
Imported Soybeans	44,122	27,749	8,843	7,659
Refined Sugar	399	129	74	
KANMON COMMODITY EXCH	67,419	64,212	11,037	13,839
Red Beans	10,633	37,073	1,969	6,269
Imported Soybeans	45,307	33,662	9,914	8,170
KOBE GRAIN EXCH	55,940	70,735	11,883	14,439
Raw Silk	5,185	34,502	4,265	14,684
KOBE RAW SILK EXCH	5,185	34,502	4,265	14,684
Rubber (RSS3)	119,036	26,524	29,389	17,492
KOBE RUBBER EXCH	119,036	26,524	29,389	17,492
Dried Cocoon	94,856	74,391	36,581	40,886
MAEBASHI DRIED COCOON EX	94,856	74,391	36,581	40,886
Red Beans	47,031	74,898	14,692	25,159
White Beans	138			
Sweet Potato Starch	4	4		
Imported Soybeans	60,384	36,285	21,298	9,363
Refined Sugar	1,188	258	111	
NAGOYA GRAIN & SUGAR EXCH	108,745	111,445	36,101	34,522

	VOLUME MAY 1986	VOLUME MAY 1987	OPEN INTEREST MAY 1986	OPEN INTEREST MAY 1987
Cotton Yarn (40S)	20,926	52,442	5,414	15,232
Staple Fiber Yarn (Dull)	9,318	4,574	3,821	1,716
Wool Yarn	2,154	1,716	442	441
NAGOYA TEXTILE	32,398	58,732	9,677	17,389
Red Beans	140,134	202,587	34,640	56,567
Imported Soybeans	116,047	68,137	35,002	23,069
OSAKA GRAIN EXCHANGE	256,181	270,724	69,642	79,636
Refined Sugar	653	261	93	1
Raw Sugar	66,967	63,839	35,576	60,942
OSAKA SUGAR EXCHANGE	67,620	64,100	35,669	60,943
Staple Fiber Yarn(Bright)	726	245	100	
Staple Fiber Yarn (Dull)	586	345		100
Wool Yarn	41,350	38,695	12,184	16,561
Cotton Yarn (20S)	30,428	36,058	7,683	15,005
Cotton Yarn (40S)	6,862	13,807	2,622	6,101
OSAKA TEXTILE	79,952	89,150	22,589	37,767
Refined Sugar	277	257	64	1
Raw Sugar	195,770	137,756	123,699	213,280
TOKYO SUGAR EXCHANGE	196,047	138,013	138,013	213,281
Dried Cocoon	106,102	74,937	34,065	37,311
TOYAHASHI DRIED COCOON EX	106,102	74,937	34,065	37,311
Raw Silk	9,276	55,983	7,754	21,867
YOKOHAMA RAW SILK EX	9,276	55,983	7,754	21,867